

LIQUIDITY COVERAGE RATIO (LCR) FOR FY2022-23 (Q2) & (Q1)

(Rs. In Crore)

LCR COMPONENTS		Sep-2022		Jun-2022	
		Total Unweighted Value* [average]	Total Weighted Value # (average)	Total Unweighted Value* [average]	Total Weighted Value # (average)
High Quality Liquid Assets					
1	Total High Quality Liquid Assets (HQLA)		71853.08		74671.80
2	Retail deposits and deposits from small business customers, of which:	201708.59	18852.73	201162.57	18798.38
(i)	Stable deposits	26362.54	1318.13	26357.71	1317.89
(ii)	Less stable deposits	175346.05	17534.61	174804.86	17480.49
3	Unsecured wholesale funding, of which:	51913.39	25847.61	54893.41	27300.37
(i)	Operational deposits (all counterparties)	0.00	0.00	0.00	0.00
(ii)	Non-operational deposits (all counterparties)	51913.39	25847.61	54893.41	27300.37
(iii)	Unsecured debt	0.00	0.00	0.00	0.00
4	Secured wholesale funding	3547.95	640.06	1806.59	629.85
5	Additional requirements, of which	12351.63	1640.75	12283.99	1631.34
(i)	<i>Outflows related to derivative exposures and other collateral requirements</i>	556.77	556.77	539.67	539.67
(ii)	<i>Outflows related to loss of funding on debt products</i>	0.00	0.00	0.00	0.00
(iii)	<i>Credit and liquidity facilities</i>	11794.86	1083.98	11744.32	1091.67
6	Other contractual funding obligations	0.00	0.00	0.00	0.00
7	Other contingent funding obligations	16622.63	498.87	16004.55	480.49
8	TOTAL CASH OUTFLOWS		47480.02		48840.43
9	Secured lending (e.g. reverse repos)	22.53	0.00	527.18	0.00
10	Inflows from fully performing exposures	7750.10	4447.50	6858.73	3916.95
11	Other cash inflows	567.62	563.99	664.52	660.69
12	TOTAL CASH INFLOWS	8340.25	5011.49	8050.43	4577.64
13	TOTAL HQLA		71853.08		74671.80
14	TOTAL NET CASH OUTFLOWS		42468.53		44262.79
15	LIQUIDITY COVERAGE RATIO (%)		169.19%		168.70%